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ABSOLUTE SUMMABILITY OF WALSH-FOURIER SERIES

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We prove that for all $f \in \mathcal{H}^1$, $\sum_{k=1}^{\infty} (1/k) |\hat{f}(k)| \le K ||f||_{\mathcal{H}_1}$, where \mathcal{H}^1 is the Walsh function analogue of the classical Hardy-space and $\hat{f}(k)$ is the k^{th} Walsh-Fourier coefficient of f. We obtain this as a consequence of its dual result: given a sequence $\{a_k\}$ of numbers such that $a_k = O(1/k)$, there exists a function $h \in \text{BMO}$ with $\hat{h}(k) = a_k$.

We study the relation between our results and the theory of differentiation on the Walsh group, developed by Butzer and Wagner.

Introduction. We are interested in various properties of Walsh-Fourier series. $w_k(\cdot)$ will denote the k^{th} Walsh function in the Paley-enumeration and $\hat{f}(k)$ will be the corresponding Walsh-Fourier coefficient of $f \in L^1$. \mathscr{H}^1 and BMO will denote the Walsh function analogues of the classical Hardy space and the functions of bounded mean oscillation, respectively (see [3], pp. 3-4; also refer to the section on "Preliminaries", in this paper).

Our principal result is

THEOREM 1. There exists a constant K > 0 such that

$$\sum\limits_{k=1}^\infty \left(1/k
ight) |\widehat{f}(k)| \leq K \, ||\, f\, ||_{{}_{\mathscr{X}^1}}$$
 ,

for all $f \in \mathcal{H}^1$.

Our proof of Theorem 1 does not follow the lines of its trigonometric analogue (see [5], pp. 286-287). We use the fact that Theorem 1 is equivalent to

THEOREM 2. Given a sequence $\{a_k\}$ of numbers such that $a_k = O(1/k)$, there exists a function h in BMO such that $\hat{h}(k) = a_k$ for all k.

We give a direct proof of Theorem 2.

Theorem 2, combined with a result of Fine [2] gives $\operatorname{Lip}(1, L^1) \subseteq$ BMO. However, $\operatorname{Lip}(1, L^1) \not\subset L^{\infty}$, in contrast with the trigonometric case where $\operatorname{Lip}(1, L^1) = BV \subseteq L^{\infty}$ (see [5], p. 180). Theorem 2 also has connections with the Butzer-Wagner theory of differentiation on the Walsh-group (see [1]). The antidifferentiation kernel $W(x) \sim 1 + \sum_{k=1}^{\infty} (1/k) w_k(x)$ was shown by Butzer-Wagner to be in $\operatorname{Lip}(1, L^1)$. W is thus a function in BMO, but W is not bounded. Hence we know that if both f and $D^{[1]}f$ -the Butzer-Wagner derivative of f-are in L^1 then f must be in BMO. We give an example of an f in L^1 with $D^{[1]}f$ in L^1 but f not bounded.

We have that $W \in \text{Lip}(1/p, L^p)$, for $1 \leq p < \infty$, which gives: if both f and $D^{[1]}f$ are in L^p , 1 , then <math>f is in Lip(1/p', C(G)) and the Walsh-Fourier series of f converges absolutely.

Theorem 1 can be restated in the context of the Butzer-Wagner theory as: if f and $D^{[1]}f$ are in \mathscr{H}^1 then $\sum_{k=1}^{\infty} |\hat{f}(k)| < \infty$. Equivalently, the Walsh-Fourier series of the 'indefinite integral' of any f in \mathscr{H}^1 converges absolutely.

I am grateful to R. A. Hunt and R. C. Penney for their help and encouragement.

Preliminaries. $G = \prod \mathbb{Z}_2$, the countable product of infinitely many copies of \mathbb{Z}_2 , is called the Walsh-group. Addition in G, defined termwise modulo 2, is denoted by +. For a fixed $x = (x_k) \in G$, the sets $V_0(x) = G$,

$${V}_{n}\!\left(x
ight)=\{\!\left(x_{\scriptscriptstyle 1}\!,\,x_{\scriptscriptstyle 2}\!,\,\cdots\!,\,x_{\scriptscriptstyle n}\!,\,z_{\scriptscriptstyle n+1}\!,\,z_{\scriptscriptstyle n+2}\!,\,\cdots\!
ight)\!\in\!G\}\!,\,\,n\geqq 1$$
 ,

define a neighbourhood system at x and the topology thus induced on G, makes it a compact, abelian group.

The Haar-measure 'dx' on G is normalized so that $\int_{\sigma} dx = 1$. The character group \hat{G} of G is the set of all continuous, nonzero functions χ on G, satisfying

$$\chi(x \dotplus y) = \chi(x)\chi(y), \ \forall x, y \in G$$
 ,

endowed with the compact-open topology. Fine [2] has shown that these functions are given by

$${w}_{\scriptscriptstyle n}(x)=\prod\limits_{\scriptscriptstyle k=0}^\infty \ [r_{\scriptscriptstyle k}(x)]^{\scriptscriptstyle arepsilon_k}$$
 ,

where $r_k(x) = (-1)^{x_{k+1}}$ and $n = \sum_{j=0}^{\infty} \varepsilon_j 2^j$ is the unique binary expansion of the integer $n \ge 0$. r_k 's are called the Rademacher functions and w_j 's the Walsh-functions (in Paley's enumeration). The system $\{w_j\}$ is closed under pointwise multiplication; more precisely, $w_n \cdot w_m = w_{n+m}$, where for $n = \sum_{j=0}^{\infty} \varepsilon_j 2^j$, and $m = \sum_{j=0}^{\infty} \eta_j 2^j$, ε_j , $\eta_j \in \{0, 1\}$, we have $n + m = \sum_{j=0}^{\infty} |\varepsilon_j - \eta_j| 2^j$.

For $m \ge 1$, the m^{th} Dirichlet kernel is defined as:

$$D_m(x) = \sum_{k=0}^{m-1} w_k(x)$$
.

For $m = 2^n$,

$$D_{2^n}(x) = egin{cases} 2^n & ext{if} \quad x \in V_n(0) \ 0 & ext{if} \quad x
otin V_n(0) \ . \end{cases}$$

For $f, g \in L^1$,

$$(f*g)(x) = \int_{g} f(y)g(x + y)dy$$
.

 $\widehat{f}(k) = \int_{a} f(x) w_k(x) dx$ denotes the k^{th} Walsh-Fourier coefficient and

$$(S_n f)(x) = \sum_{k=0}^{n-1} \widehat{f}(k) w_k(x) = (f * D_n)(x)$$

is the n^{th} partial sum of the Walsh-Fourier series of f. Thus,

$$(S_{2^m}f)(x) = 2^m \int_{V_m(x)} f(t) dt$$

Moreover, $(f*g)^{\hat{}}(k) = \hat{f}(k)\hat{g}(k), \forall k \ge 0 \text{ and } f, g \in L^1$. Henceforth, all functions f are assumed to satisfy $\int_{a} f(x) dx = \widehat{f}(0) = 0$.

 L^p , $1 \leq p \leq \infty$ denote the usual Lebesgue spaces on G; C(G) is the space of continuous functions on G.

BMO is defined to be the space of all functions f such that $\sup_{n\geq 1}||S_{2^n}[f-S_{2^{n-1}}f]^2||_{\infty}<\infty.$ \mathscr{H}^1 is the space of those functions f for which $Sf = (\sum_{n=1}^{\infty} [S_{2^{n}}f - S_{2^{n-1}}f]^2)^{1/2} \in L^1$. Moreover, $||f||_{\mathbb{H}^1} =$ $||Sf||_{L^1}$ (see [3]).

For $h = (h_n) \in G$, let $\lambda(h) = \sum_{n=1}^{\infty} h_n \cdot 2^{-n}$, and Lip $(\alpha, L^p) = \{f \in A\}$ L^p : $||f(\cdot) - f(\cdot + h)||_{L^p} = O[\lambda(h)^{\alpha}]$, $1 \leq p < \infty$, $\alpha > 0$.

For $p = \infty$, we replace L^{∞} by C(G). If

$$\omega_p(f;\delta) = \sup_{\lambda(h) \leq \delta} ||f(\cdot) - f(\cdot \dotplus h)||_{L^p}$$
 ,

then $f \in \operatorname{Lip}(\alpha, L^p) \Leftrightarrow \omega_p(f; \delta) = O(\delta^{\alpha}) \Leftrightarrow \omega_p(f; 2^{-n}) = O(2^{-n\alpha}).$

Let X denote L^p , $1 \leq p < \infty$, or C(G).

Define $e_j = \{x_s^i\}$ where $x_s^i = \delta_{js}$. For an $f \in X$, if there exists a $g \in X$ such that $\lim_{m \to \infty} ||1/2 \sum_{j=0}^{m} 2^{j} [f(\cdot) - f(\cdot + e_{j+1})] - g(\cdot)||_{X} = 0$, then f is said to be differentiable in X (see [1]). g is called the derivative of f and we write $D^{[1]}f = g$. Differentiable functions in X are completely characterized by the Theorem (see [1]):

For $f \in X$, the following are equivalent:

(1) $D^{[1]}f = q$ exists.

(2) There is a
$$g \in X$$
 such that $k\hat{f}(k) = \hat{g}(k), \forall k$. (*)

)

(3) There is a $g \in X$ such that f = W * g where $W(x) \sim 1 + \sum_{k=1}^{\infty} (1/k) w_k(x).$

Proof of Theorem 2. Since $a_k = O(1/k)$, say $|a_k| \leq M_1(1/k)$,

 $\forall k \geq 1$, $\sum_{k=1}^{\infty} a_k w_k(x)$ defines a function $h \in L^2$ such that $\hat{h}(k) = a_k$ for $k \geq 1$ and $\hat{h}(0) = 0$. Let us put, $D_n(h, \nu)(t) = S_{2^n} \{S_{2^\nu} h(\cdot) S_{2^{\nu=1}} h(\cdot)\}^2(t)$.

Then to prove $h \in BMO$, it suffices to show that (see [3]), $\exists M > 0 \ni || \sum_{\nu=n}^{\infty} D_n(h, \nu)(t) ||_{(L^{\infty}, dt)} \leq M$, $\forall n \geq 1$. Now

$$egin{aligned} &\{S_{2^{
u}}\,h(\cdot)\,-\,S_{2^{
u-1}}h(\cdot)\}^2\ &= \Big\{\sum_{k=2^{
u-1}}^{2^{
u-1}}\,a_kw_k(\cdot)\Big\}^2\ &= \sum_{k=2^{
u-1}}^{2^{
u-1}}\,a_k^2+2\sum_{k=2^{
u-1+1}}^{2^{
u-1}}\,\sum_{l=2^{
u-1}}^{k-1}\,a_k\cdot a_l\cdot w_{k+l}(\cdot)\;. \end{aligned}$$

Also, for any $t \in G$ and n fixed,

$$S_{{}_2{}^n}(w_j)(t)=\pm \chi_n(j)=egin{cases}\pm 1 & ext{if} \quad 0\leq j<2^n\ 0 & ext{otherwise.} \end{cases}$$
 ,

Since $S_{2^n}(w_{k+l})(t) = \pm \chi_n(k+l)$, we have for $\nu \ge n$

$$egin{aligned} D_n(h, oldsymbol{
u})(t) \ &= \sum_{k=2^{
u-1}}^{2^
u-1} a_k^2 + 2 \, \sum_{k=2^{
u-1}+1}^{2^
u-1} \sum_{l=2^{
u-1}+1}^{k-1} \pm a_k \cdot a_l \cdot \chi_n(k \dotplus l) \,. \end{aligned}$$

Thus

$$igg| \sum_{
u=n}^{\infty} D_n(h,
u)(t) igg| \ \leq M_1^2 igg[\sum_{k=1}^{\infty} rac{1}{k^2} + 2 \sum_{
u=n}^{\infty} \sum_{k=2^{
u-1}+1}^{2^
u-1} \sum_{l=2^{
u-1}+1}^{k-1} rac{1}{l} \cdot |\chi_n(k \dotplus l)| igg].$$

Note that, $|\chi_n(k + l)| = 1$ for $0 \le k + l < 2^n$ and 0 otherwise. For a fixed $k, k + l < 2^n$ iff the dyadic expansions of k and l agree at and after the n^{th} stage. Thus, there are exactly 2^n values of l for which $|\chi_n(k+l)| = 1$, if k is fixed. Therefore

$$\sum_{{
u}=n}^{\infty} \left\{ \sum_{k=2^{
u-1}+1}^{2^
u-1} rac{1}{k} \sum_{l=2^{
u-1}}^{k-1} rac{1}{l} \cdot |\chi_n(k+l)|
ight\} \ < \sum_{{
u}=n}^{\infty} \left\{ \sum_{k=2^{
u-1}+1}^{2^
u-1} rac{1}{k} \cdot rac{2^n}{2^{
u-1}}
ight\} < \sum_{{
u}=n}^{\infty} rac{2^n}{2^{
u-1}} = 4 \; .$$

Since $\sum_{k=1}^{\infty} (1/k^2) < \infty$, $\exists M < \infty$ such that $|\sum_{\nu=n}^{\infty} D_n(h, \nu)(t)| < M$, i.e., $||\sum_{\nu=n}^{\infty} D_n(h, \nu)(t)||_{(L^{\infty}, dt)} \leq M < \infty$, $\forall n \geq 1$.

COROLLARY 1. Lip $(1, L^1) \subseteq$ BMO, but Lip $(1, L^1) \not\subseteq L^{\infty}$.

Proof. Fine [2] had proved that, for each f in Lip $(1, L^1)$, $\hat{f}(k) = O(1/k)$. So $f \in BMO$ by Theorem 2.

Butzer and Wagner [1] have shown that $W(x) \sim 1 + \sum_{k=1}^{\infty^{i}} (1/k) w_{k}(x)$ is in Lip (1, L¹). But $W \notin L^{\infty}$ because $\{S_{2^{n}}g\}$ is uniformly bounded whenever $g \in L^{\infty}$; $S_{2^{m}}W(x) = 1 + \sum_{k=1}^{2^{m-1}} (1/k), \forall x \in V_{m}(0)$.

REMARK. The above corollary is in contrast with the trigonometric case. We know that Lip $(1, L^1) = BV \subseteq L^{\infty}$ in the latter context [5, p. 180].

Proof of Theorem 1. Recall that $f \in \mathscr{H}^1$. We want to show that $\sum_{k=1}^{\infty} (1/k) |\hat{f}(k)| \leq K \cdot ||f||_{\mathscr{H}^1}$, with K independent of f.

Let us put $b_k = (\operatorname{sgn} \hat{f}(k))/k$, $k \ge 1$, $b_0 = 0$. Then by Theorem 2, $\exists g \in BMO$ such that $\hat{g}(k) = b_k$. Therefore

$$\sum\limits_{k=1}^{2^N-1} (1/k) \, | \, \widehat{f}(k) \, | \, = (S_{2^N}g * S_{2^N}f)(0) \ = \int_{G} (S_{2^N}g)(y) \cdot (S_{2^N}f)(y) dy \; .$$

But (see [3], p. 8) the last integral is majorized by

$$\sqrt{2}||g||_{\scriptscriptstyle {
m BMO}}||f||_{\scriptscriptstyle {\mathscr X}^1}$$
 .

Thus $\sum_{k=1}^{\infty} (1/k) |\hat{f}(k)| \leq \sqrt{2} ||g||_{BMO} ||f||_{\mathscr{H}^1}$. By the proof of Theorem 2, $||g||_{BMO} \leq \pi^2/6 + 8$. Hence, there exists a constant K>0, independent of f, such that

$$\sum\limits_{k=1}^\infty |\widehat{f}(k)| \ (1/k) \leqq K || \, f \, ||_{\mathscr{X}^1}$$
 .

REMARK. It can be easily shown that Theorem 1 implies Theorem 2.

Butzer and Wagner ([1]) introduced the notion of differentiation on the Walsh-group. They showed that $W(x) \sim 1 + \sum_{k=1}^{\infty} (1/k) w_k(x)$ is the 'antidifferentiation' kernel and W belongs to Lip $(1, L^1)$. In the proof of Corollary 1, we have shown that $W \in BMO$ but $W \notin L^{\infty}$. Since convolution of an L^1 function and a BMO function is again a BMO function, we obtain f and $D^{[1]}f$ are in $L^1 \Longrightarrow f = W * D^{[1]}f$ is in BMO. Rubinshtein [4] has shown that $\sum_{n=1}^{\infty} (1/n \log n) w_n(x)$ defines an unbounded L^1 -function g, and that $\sum_{n=2}^{\infty} (1/\log n) w_n(x) \sim h(x)$ is in L^1 . Thus, we have g and $h = D^{[1]}g$ both in L^1 but g is not bounded.

It is easy to prove that $W \in \operatorname{Lip}(1/2, L^2)$; then using interpolation and duality, we get $W \in \operatorname{Lip}(1/p, L^p)$, $1 \leq p < \infty$. By the characterization of differentiable functions in L^p (see [1]), we then have that if f and $D^{[1]}f$ are in L^p for some 1 , then $<math>f \in \operatorname{Lip}(1/q, C(G))$, where 1/p + 1/q = 1. This leads to the fact that the Walsh-Fourier series of such an f converges absolutely. Theorem 1 actually strengthens this result, as we see below.

The definition of derivative can be given for \mathscr{H}^1 as in [1]. A characterization similar to (*) for differentiability in \mathscr{H}^1 remains true: $f \in \mathscr{H}^1$ is differentiable iff $\exists g \in \mathscr{H}^1$ such that $k\hat{f}(k) = \hat{g}(k), \forall k$. Now, if f is differentiable in \mathscr{H}^1 then

Now, if f is differentiable in \mathscr{H}^1 , then

$$\sum\limits_{k=1}^{\infty} |\widehat{f}(k)| = \sum\limits_{k=1}^{\infty} (1/k) \, |\, \widehat{g}(k)| < \infty$$

by Theorem 1, because $g \in \mathcal{H}^1$; thus f has an absolutely convergent Walsh-Fourier series. The same fact can be stated as: The Walsh-Fourier series of the "indefinite integral" W*g of any $g \in \mathcal{H}^1$, is absolutely convergent.

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